

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED ASSETS
September 30, 2009 and 2008**

	<u>2009</u>	<u>2008</u>
Investments (at fair value)		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	<u>3,218,855</u>	<u>3,650,344</u>
Marketable debt securities		
Broad Market Fixed Income Pool	9,817,727	11,457,762
Non-retirement Domestic Equity Pool	16,091,784	14,705,044
EAFE International Equity Pool	814,882	789,852
SOA International Equity Pool	<u>7,505,921</u>	<u>3,311,916</u>
Total Marketable Debt and Equity Securities	<u>34,230,314</u>	<u>30,264,574</u>
Interest Receivable	<u>5,552</u>	<u>(31,879)</u>
Total Invested Assets	<u>\$ 37,454,721</u>	<u>\$ 33,883,039</u>

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED INCOME
AND CHANGES IN INVESTED ASSETS**

For the month ended September 30, 2009

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	<u>5,553</u>	<u>17,858</u>
Marketable Debt Securities		
Broad Market Fixed Income Pool	105,876	411,093
Non-retirement Domestic Equity Pool	640,968	2,253,193
EAFE International Equity Pool	29,917	132,459
SOA International Equity Pool	<u>340,965</u>	<u>1,169,119</u>
Total marketable debt and equity securities	<u>1,117,726</u>	<u>3,965,864</u>
Total investment earnings (loss)	1,123,279	3,983,722
Total invested assets, beginning of period	36,331,442	33,470,999
Net contributions (withdrawals)	<u>-</u>	<u>-</u>
Total invested assets, end of period	<u>\$ 37,454,721</u>	<u>\$ 37,454,721</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION
ASSETS UNDER THE INVESTMENT AUTHORITY OF THE COMMISSIONER OF REVENUE
MENTAL HEALTH TRUST RESERVE FUND
Asset Allocation Policy
with Actual Investment Holdings as of 9/30/2009

Asset Allocation Policy Effective Date: 7/1/09

	Asset Allocation		Market Values	Current Allocation	Current Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	Residual		3,219	8.60%	
Total cash and cash equivalents	10.00%	6%-14%	3,219	8.60%	1.40%
Marketable debt securities					
Broad Market Fixed Income Pool	29.00%	19%-39%	9,818	26.22%	2.78%
Total Marketable debt securities	29.00%		9,818	26.22%	2.78%
Equities					
SOA Int'l Equity Pools			7,506	20.04%	
EAFE International Equity Pool			815	2.18%	
Total International Equity Pools	21.00%	16%-26%	8,321	22.22%	-1.22%
Non-retirement Domestic Equity Pool	40.00%	31%-49%	16,092	42.97%	-2.97%
Russell 3000 Common Trust Fund					
Total investments AY 2L Mental Health Trust	100.00%		37,450	100.00%	
Income Receivable			5		
Total Invested Assets At Fair Value			37,455		